



教學計劃表 Syllabus

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|---|---|-----------------------------|---------------------------------|---|
| 課程名稱(中文) Course Name in Chinese | 計量經濟分析(二) | | 學年/學期 Academic Year/Semester | 108/2 |
| 課程名稱(英文) Course Name in English | Econometric Analysis (II) | | | |
| 科目代碼 Course Code | IIE_56300 | 系級 Department & Year | 碩士 | 開課單位 Course-Offering Department |
| 修別 Type | 選修 Elective | 學分數/時間 Credit(s)/Hour(s) | 3.0/3.0 | |
| 授課教師 Instructor | /陳建福 | | | |
| 先修課程 Prerequisite | | | | |
| 課程描述 Course Description | | | | |
| <p>This course focuses on advanced econometrics at graduate level. The goal of the course is to provide students a foundation in econometrics to undertake empirical work on macroeconomics and financial economics. Students will learn generalized linear regression model and the theory of time series analysis including ARIMA models, unit roots test, VAR models, cointegration, and GARCH models.</p> <p>In this course students will learn how to use RATS and R.</p> <p>If you are familiar with any computer packages such as Stata, Gauss, EViews, SAS, St, TSP, or gretl, you are encouraged to use it. But I cannot support other software.</p> | | | | |
| 課程目標 Course Objectives | | | | |
| <p>為本所選修課程之一，本所學生必須具有計量經濟學的訓練才能，根據經濟理論作實證分析，預測等分析，為本所特色之一。</p> | | | | |
| 系專業能力 Basic Learning Outcomes | | | | 課程目標與系專業能力相關性 Correlation between Course Objectives and Dept.'s Education Objectives |
| A | 數理分析能力：通曉經濟學的進階理論技巧，應用數學與賽局解決經濟議題的能力。A. Mathematical analysis skills: Mastering in intermediate application of mathematical theories and game theory in analyzing economic issues. | | | |
| B | 實證經濟分析能力：通曉經濟學的進階實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: Mastering in intermediate application of statistics and econometrics in data collection and examination | | | ● |
| C | 微觀經濟之闡釋能力：通曉進階個體經濟學相關的理論與應用。Microeconomic perspective: Thorough understanding of intermediate microeconomic theories and relevant application | | | |
| D | 宏觀經濟之闡釋能力：通曉進階總體經濟學相關的理論與應用。Macroeconomic perspective: Thorough understanding of intermediate macroeconomic theories and relevant application | | | |
| E | 樂活能力：具備適應現代社會的進階學養以及就業能力。Employment opportunities: Capabilities of intermediate working on important policy and decision challenges in business and government | | | ○ |
| F | 溝通表達能力：思路清晰，有能力與人溝通並撰寫進階專業研究報告。Communication skills: Having a clear mind and capability in writing an intermediate professional academic report | | | |
| 圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated | | | | |

授課進度表 Teaching Schedule & Content

| 週次Week | 內容 Subject/Topics | 備註Remarks |
|--------|------------------------------|-----------|
| 1 | Introduction | |
| 2 | RATS programming | |
| 3 | RATS programming | |
| 4 | Univariate Time Series | |
| 5 | Univariate Time Series | |
| 6 | Univariate Time Series | |
| 7 | Unit Root Tests | |
| 8 | Unit Root Tests | |
| 9 | Unit Root Tests | |
| 10 | Mid-term Exam | |
| 11 | Vector Autoregressive Models | |
| 12 | Vector Autoregressive Models | |
| 13 | Cointegration | |
| 14 | Cointegration | |
| 15 | Cointegration | |
| 16 | GARCH Models | |
| 17 | GARCH Models | |
| 18 | GARCH Models | |

教學策略 Teaching Strategies

- 課堂講授 Lecture
 分組討論 Group Discussion
 參觀實習 Field Trip
 其他 Miscellaneous:

教學創新自評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

- 問題導向學習(PBL)
 團體合作學習(TBL)
 解決導向學習(SBL)

- 翻轉教室 Flipped Classroom
 磨課師 Moocs

社會責任(Social Responsibility)

- 在地實踐 Community Practice
 產學合作 Industry-Academia Cooperation

跨域合作(Transdisciplinary Projects)

- 跨界教學 Transdisciplinary Teaching
 跨院系教學 Inter-collegiate Teaching

- 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

學期成績計算及多元評量方式 Grading & Assessments

| 配分項目 Items | 配分比例 Percentage | 多元評量方式 Assessments | | | | | | | |
|--|--------------------|--------------------|----------|----------|----------|----------|----------|----------|----|
| | | 測驗 會考 | 實作 觀察 | 口頭 發表 | 專題 研究 | 創作 展演 | 卷宗 評量 | 證照 檢定 | 其他 |
| 平時成績 General Performance | 10% | | | | | | | | |
| 期中考成績 Midterm Exam | 40% | | | | | | | | |
| 期末考成績 Final Exam | | | | | | | | | |
| 作業成績 Homework and/or Assignments | 20% | | | | | | | | |
| 其他 Miscellaneous (Term paper) | 30% | | | | | | | | |
| 評量方式補充說明 Grading & Assessments Supplemental instructions | | | | | | | | | |
| 教科書與參考書目 (書名、作者、書局、代理商、說明) Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.) | | | | | | | | | |
| Enders, W. (2010), Applied Econometric Time Series, 3rd Edition, John Wiley & Sons. (雙葉書局代理, Yeh-Yeh bookstore) | | | | | | | | | |
| 課程教材網址(含線上教學資訊, 教師個人網址請列位於本校內之網址) Teaching Aids & Teacher's Website(Including online teaching information. Personal website can be listed here.) | | | | | | | | | |
| 其他補充說明 (Supplemental instructions) | | | | | | | | | |